

This factsheet is as at 29 October 2021 unless otherwise specified.
Past performance is not a reliable indicator of future results.

Xtrackers II US Treasuries UCITS ETF 2D - EUR Hedged

a sub fund of Xtrackers II

At a glance

- Direct investment in US Treasuries
- Diversified across the yield curve
- EUR hedged share class

iBoxx® \$ Treasuries Total Return Index

The Markit iBoxx \$ Treasuries EUR hedged Index aims to reflect the performance of the following market:

- USD-denominated bonds issued by the US government
- Exposure across the whole yield curve (minimum time to maturity of 1 year)
- Minimum amount outstanding of USD 1 billion per bond
- FX hedged exposure into EUR

Additional information on the Index and the general methodology behind the Markit iBoxx indices can be found on Markit iBoxx website (www.markit.com).

Fund information	
ISIN	LU1399300455
Share class currency	EUR
Fund Currency	USD
Fund launch date	07 July 2009
Share class launch date	30 November 2016
Domicile	Luxembourg
Portfolio Methodology	Direct Replication
Sub-Portfolio Manager	DWS Investments UK Ltd
Investment Manager	DWS Investment GmbH
Custodian	State Street Bank International GmbH, Luxembourg Branch
All-in fee ¹	0.10% p.a.
Income treatment	Distribution
Currency Hedging	Yes
NAV per Share	EUR 115.81
Total Fund Assets	EUR 1.60 Billion
Total Shares Outstanding	8.37 Million
Annual security lending return ²	0.0001%

¹ ETF invests in all or in a representative sample of securities of the underlying index.

² Please see additional information / glossary.

³ Based on annual revenue from securities lending divided by average fund AuM over the past year or since the fund started securities lending (if less than one year ago)

Key Risks

- The Fund is not guaranteed and your investment is at risk. The value of your investment may go down as well as up.
- The Fund is exposed to market movements in a single country or region which may be adversely affected by political or economic developments, government action or natural events that do not affect a fund investing in broader markets.
- The Fund will use financial contracts (known as derivatives) to try to reduce the effect of currency fluctuations between the currency of its assets and the currency of the shares. This may not be effective and may prevent the Fund from benefitting from an increase in value of (or expose a Fund to the decrease in value of) a particular currency.
- Bonds are exposed to credit risk and interest rate risk. There is a risk that the bond issuer may be unable to pay interest or repay the bond principal, resulting in your investment suffering a loss. If interest rates rise, typically the value of the bond will fall, which could also affect the value of your investment.

Cumulative performance figures						
	1 Month	3 Months	6 Months	1 Year	3 Years	Annualised Volatility
Share Class	-0.12%	-1.57%	0.75%	-3.52%	9.74%	4.50%
Unhedged Share Class	-0.06%	-1.37%	1.11%	-2.66%	16.02%	4.35%
Index	-0.05%	-1.36%	1.14%	-2.59%	16.30%	6.60%
Tracking Difference	-0.00%	-0.02%	-0.03%	-0.06%	-0.28%	-
Tracking Error	0.03%	0.03%	0.03%	0.03%	0.04%	-

Rolling performance figures						
	10/16 - 10/17	10/17 - 10/18	10/18 - 10/19	10/19 - 10/20	10/20 - 10/21	Since launch
Share Class	-	-4.68%	7.95%	5.37%	-3.52%	0.96%
Unhedged Share Class	-0.85%	-2.17%	11.32%	7.07%	-2.66%	2.91%
Index	-	-2.05%	11.43%	7.15%	-2.59%	3.13%
Tracking Difference	-	-0.12%	-0.11%	-0.08%	-0.06%	-0.12%
Tracking Error	-	0.05%	0.05%	0.03%	0.03%	0.04%

Calendar Year Performance Figures as of 29 October 2021						
	2016	2017	2018	2019	2020	YTD
Share Class	-	0.42%	-2.14%	3.96%	6.79%	-3.43%
Unhedged Share Class	0.76%	2.38%	0.59%	7.08%	8.24%	-2.74%
Index	-	2.55%	0.70%	7.20%	8.33%	-2.69%
Tracking Difference	-	-0.17%	-0.11%	-0.12%	-0.09%	-0.05%
Tracking Error	-	0.05%	0.04%	0.04%	0.03%	0.03%

Listing and trading information						
Exchange	Bloomberg Ticker	Reuters RIC	Trading Currency	NSIN	Exchange Code (local)	Settlement
Xetra	XUTE GY	XUTE.DE	EUR	DBX0QG	XUTE	t+2
Italian Stock Exchange	XUTE IM	XUTE.MI	EUR	-	XUTE	t+2
BX Berne eXchange	XUTE BW	XUTE.BN	CHF	34645021	XUTE	t+2



Source: DWS, Index Provider

***Restructuring event(s): 12 April 2018 to date** Index: iBoxx® \$ Treasuries Total Return Index | Performance shown: ETF NAV (EUR) vs index (USD). While the new benchmark is unhedged, the investment objective of the share class is unchanged and it continues to hedge currency risk. The performance of a currency hedged share class may differ significantly from the performance of the index which is unhedged.

30 November 2016 to 12 April 2018 Index: iBoxx® \$ TREASURIES® (Hedged in EUR) Index | Performance shown: ETF NAV (EUR) vs index (EUR)

The Index performance, Tracking Error and Tracking Difference calculations are based on the unhedged index and the unhedged share class of the same sub fund, Xtrackers II US Treasuries UCITS ETF, 1D for all periods, including before 12 April 2018. The available history therefore may not cover the full period since launch of the Xtrackers II US Treasuries UCITS ETF 2D - EUR Hedged.

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Top 10 ETF constituents		
Security	ISIN	Weight
BBG010SWJ5N0 WI TREASURY NOTE 5/31	US91282CCB54	0.90%
BBG00Z4HNDG9 TREASURY NOTE 2/31	US91282CBL46	0.87%
BBG00Y2NNDT7 T 0.875 11/15/30 11/30	US91282CAV37	0.85%
United States Treasury Note/Bond 11/22	US912828TY62	0.81%
TREASURY NOTE 8/30	US91282CAE12	0.77%
10-Yr Note 5/30	US912828ZQ64	0.64%
BBG010SWJ9R8 WI TREASURY BOND 5/51	US912810SX72	0.64%
US TREASURY NOTES 11/28 9128285M	US9128285M81	0.63%
US TREASURY NOTES 02/29 9128286B	US9128286B18	0.63%
TWEB WHEN ISSUED UNITED STATES 10 YEAR 2.500% 2029-05-15	US9128286T26	0.62%

ETF Fundamentals	
ETF Yield To Maturity	1.17%
ETF Effective Duration	7.20
ETF Modified Duration	7.23
Number of Securities in the Fund	270

Source: DWS, 29 October 2021

Index information	
Bloomberg Symbol	ITRROV
Index Type	Total Return Gross
Index Base Currency	USD
Index Rebalance Frequency	Monthly

Source: Index Provider

Additional share classes available			
Share Class	ISIN	Income	AuM
1D	LU0429459356	Distribution	USD 724.72 mn

Further information on Xtrackers

DWS
 Mainzer Landstrasse 11-17
 60329 Frankfurt am Main
 Hotline: +49 69 910 30549
 Fax: +49 69 910 41276

Hotline: +44 (0)20 7547 1747
 Website: www.Xtrackers.com
 E-Mail: Xtrackers@dws.com

Additional Information

A Glossary of Terms is available at Xtrackers.com.

ETF performance is shown on NAV basis, net of fees and index replication costs. ETF performance includes reinvested dividends. Index performance is calculated on a total return basis. The performance of currency hedged share classes may differ significantly from the performance of the index which is unhedged. Unhedged share class fees may vary from the hedged share class. On restructuring event dates, index values are re-based to match the index level of the previous index. Volatility is calculated since launch of the share class.

Key Risk Factors

Investments in funds involve numerous risks including, among others, general market risks, credit risks, foreign exchange risks, interest rate risks and liquidity risks. As such, the value of an investment in an Xtrackers ETF may go down as well as up and can result in losses, up to and including a total loss of the amount initially invested.

Movements in exchange rates can impact the value of your investment. If the currency of your country of residence is different from the currency in which the underlying investments of the fund are made, the value of your investment may increase or decrease subject to movements in exchange rates.

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US Treasuries UCITS ETF

Source: DWS, Moody's
 Figures may not always add up to 100.00% due to rounding

